

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
5/31/2022

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 683,122,318.52	-0.08%	-4.53%	-10.85%	-6.84%	8.39%	7.07%	8.16%
International Investment Equity	\$ 8,506,399.20	1.64%	-6.19%	-14.02%	-15.95%	6.32%	4.15%	7.74%
Aggressive Equity	\$ 17,026,383.78	-1.93%	-10.66%	-18.16%	-16.18%	10.50%	9.04%	10.82%
Real Assets Fund	\$ 1,286,264.93	-2.10%	0.53%	0.00%	11.19%	9.99%	7.40%	3.92%
ESG US Stock Fund	\$ 1,253,537.07	-0.78%	-3.84%	-16.83%	-1.36%	15.88%	16.54%	15.12%
Global Equity	\$ 10,769,299.36	0.54%	-5.70%	-12.67%	-6.44%	12.08%	9.35%	10.58%
Growth and Value Equity	\$ 22,909,580.09	-0.32%	-8.03%	-16.30%	-6.84%	15.46%	12.77%	13.71%
S & P 500 Index	\$ 35,500,573.12	0.18%	-5.17%	-12.77%	-0.34%	16.39%	13.34%	14.34%
Target Retirement 2065	\$ 135,989.76	0.25%	-6.87%	-13.55%	-9.18%	N/A	N/A	N/A
Target Retirement 2060	\$ 6,246,117.93	0.25%	-6.87%	-13.55%	-9.18%	10.70%	8.53%	N/A
Target Retirement 2055	\$ 7,083,247.22	0.25%	-6.87%	-13.55%	-9.18%	10.70%	8.53%	9.76%
Target Retirement 2050	\$ 11,624,910.94	0.25%	-6.87%	-13.57%	-9.19%	10.70%	8.53%	9.76%
Target Retirement 2045	\$ 15,139,003.72	0.28%	-6.76%	-13.29%	-8.91%	10.49%	8.43%	9.71%
Target Retirement 2040	\$ 19,423,535.32	0.32%	-6.66%	-12.98%	-8.64%	10.03%	8.14%	9.51%
Target Retirement 2035	\$ 26,274,042.04	0.35%	-6.53%	-12.57%	-8.33%	9.52%	7.80%	9.07%
Target Retirement 2030	\$ 28,043,085.82	0.31%	-6.16%	-11.81%	-7.61%	9.02%	7.45%	8.60%
Target Retirement 2025	\$ 41,410,117.49	0.25%	-5.03%	-9.69%	-5.61%	8.49%	7.06%	8.04%
Target Retirement 2020	\$ 25,322,709.83	0.24%	-3.82%	-7.25%	-3.58%	7.17%	6.09%	7.01%
Target Retirement Income	\$ 20,552,591.60	0.25%	-3.46%	-6.44%	-3.28%	5.79%	4.90%	4.77%
Total Yield Bond Fund	\$ 5,775,259.89	0.09%	-4.27%	-6.94%	-6.32%	1.70%	2.23%	2.86%
Bond Index ¹	\$ 14,843,203.50	0.66%	-5.87%	-8.89%	-8.25%	0.00%	1.15%	1.68%
Voya Fixed Plus III	\$ 52,704,969.93	0.14%	0.41%	0.68%	1.77%	1.98%	1.85%	1.87%
Loan Portfolio	\$ 7,548,529.84							
Self Directed Brokerage	\$ 279,047.35							
Total Assets	\$ 1,062,780,718.25							

¹Returns prior to 10/31/15 represent the existing OkMRF Bond Fund.